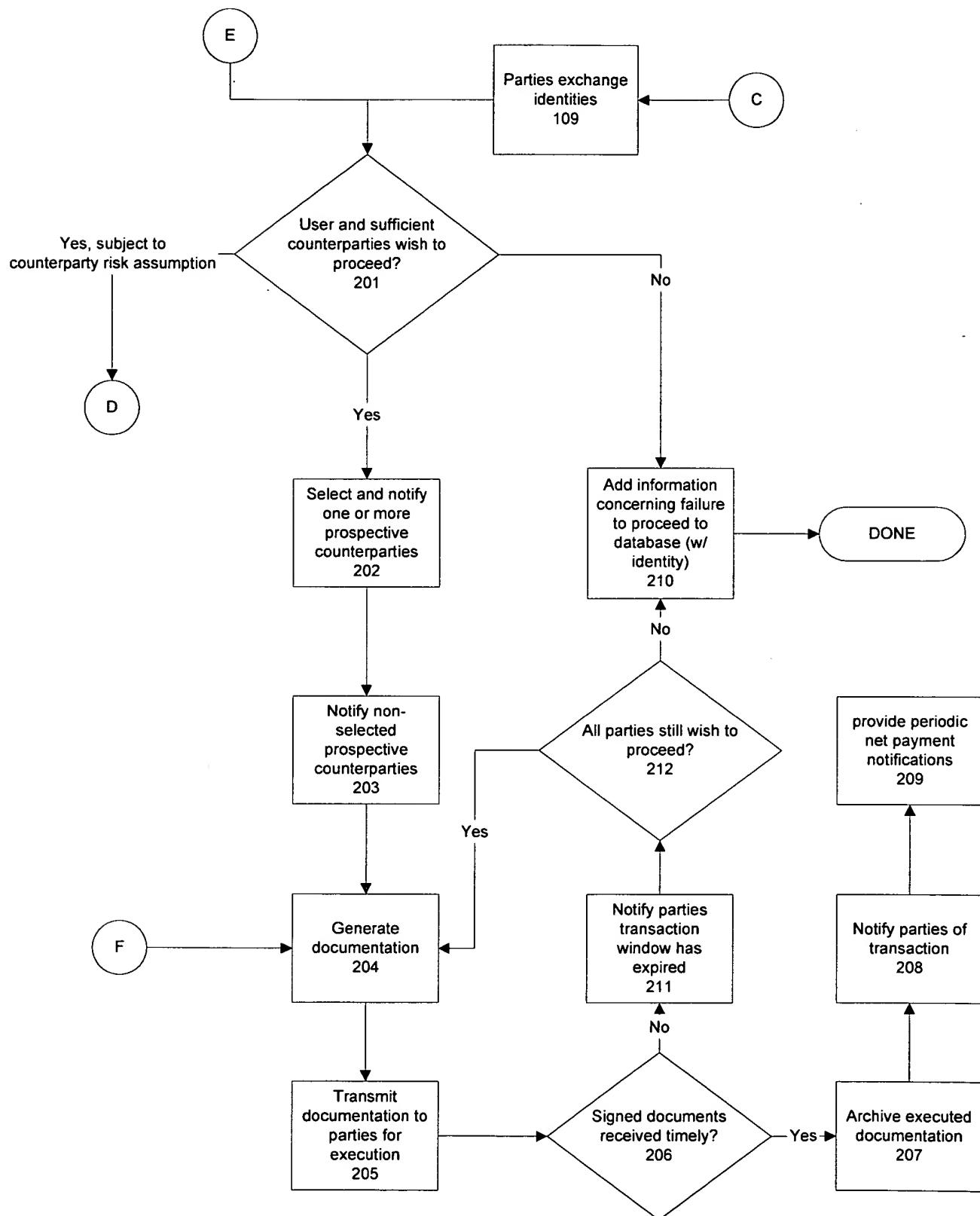


Fig. 2

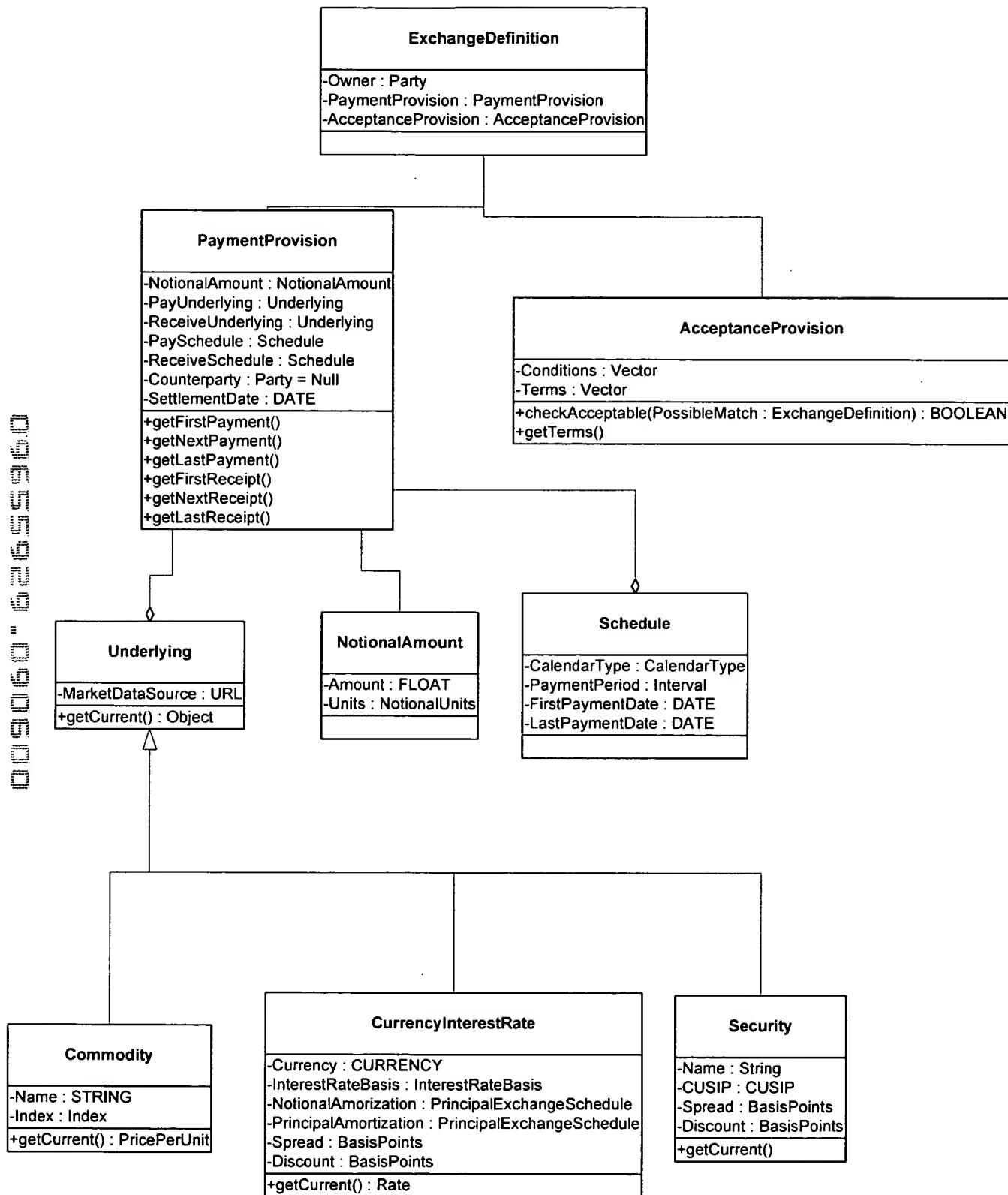


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## Logical View

Fig. 3

O S E S S I O N = 0 9 0 5 0 0



## Logical View

Fig. 4

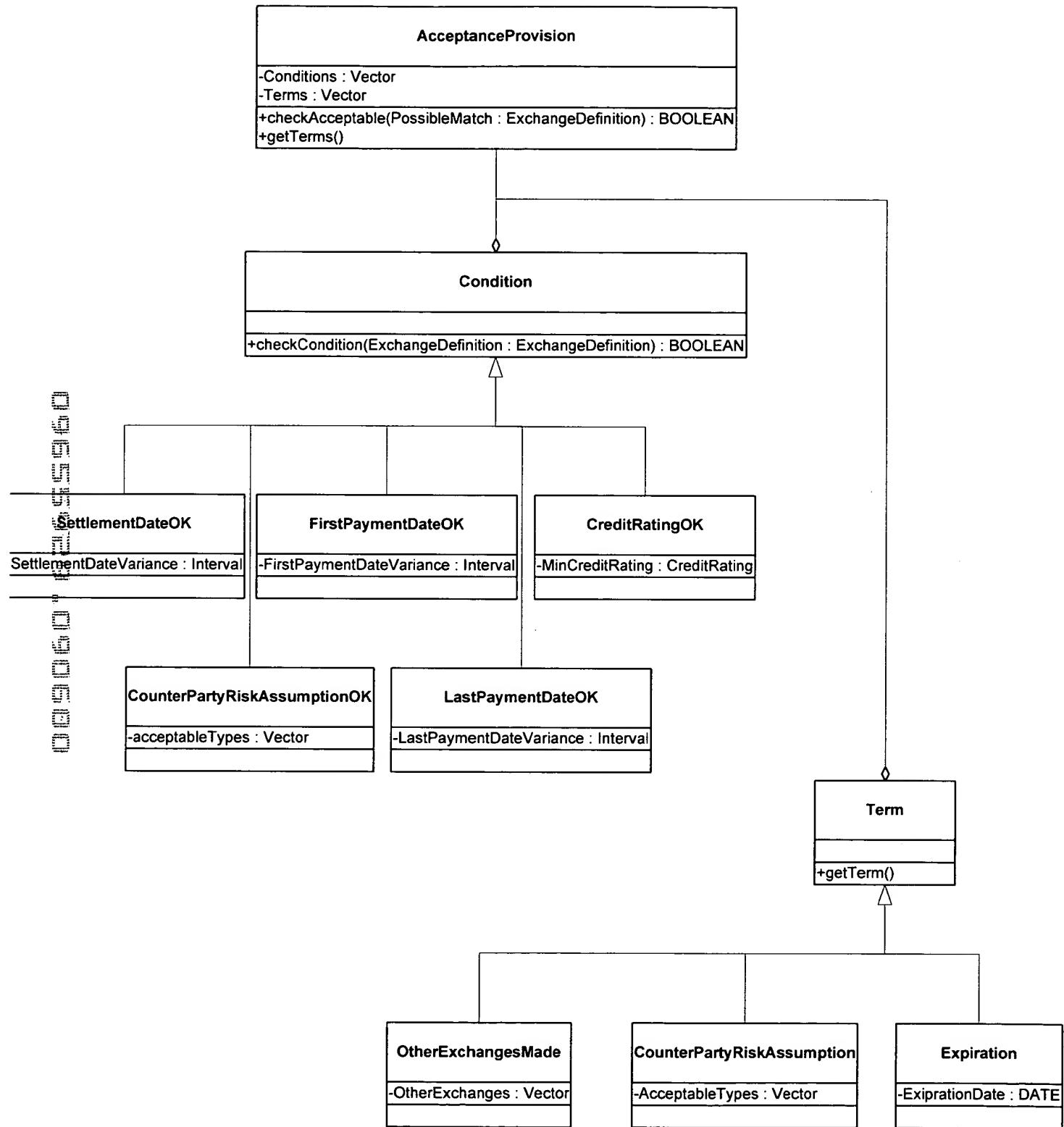
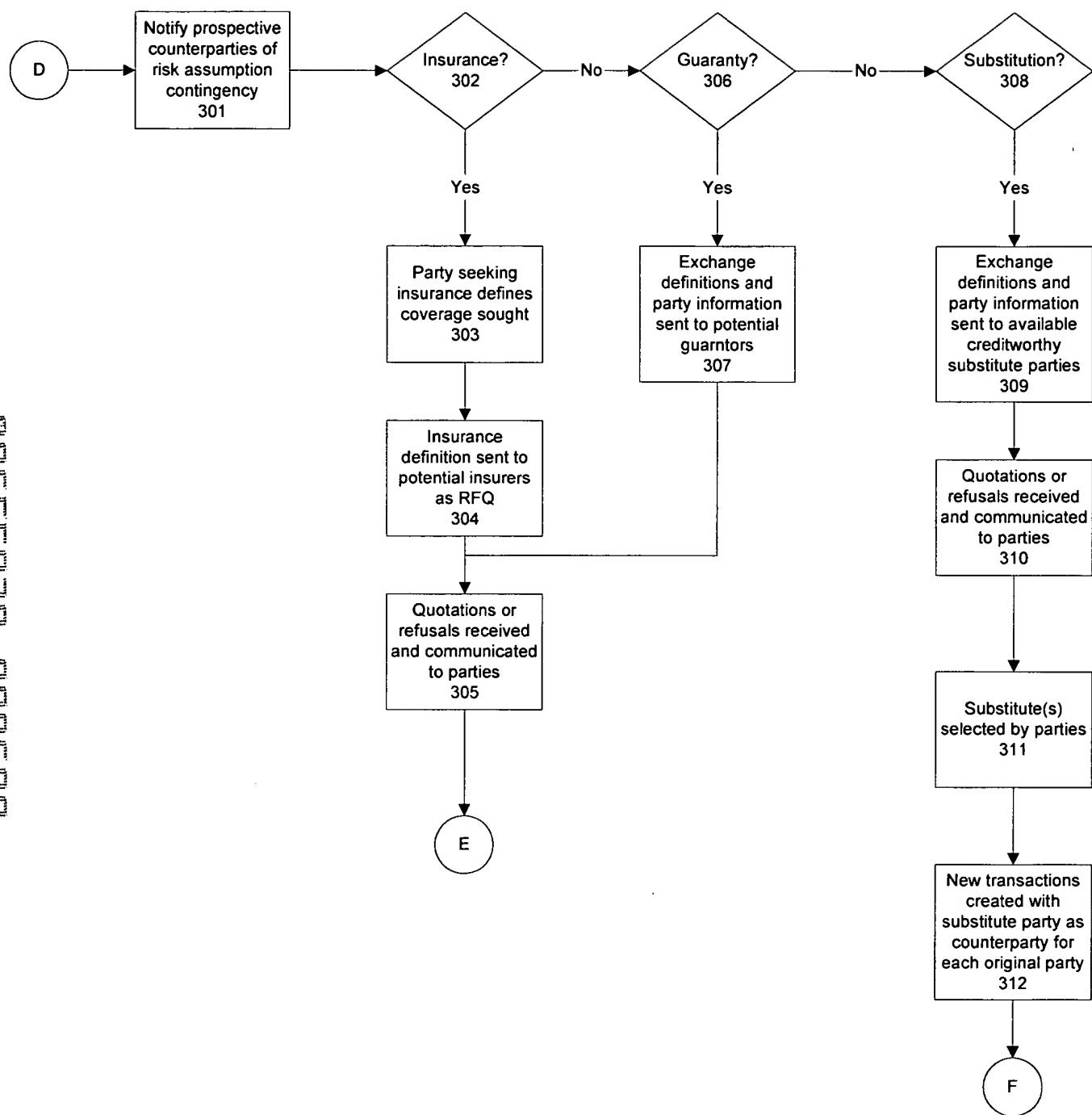


Fig. 5



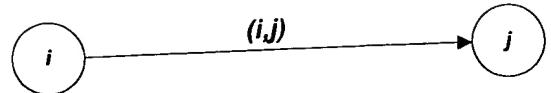


Fig. 6

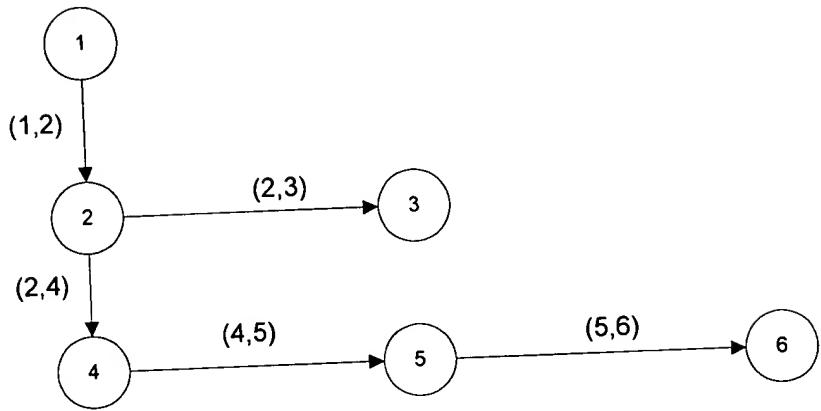


Fig. 7

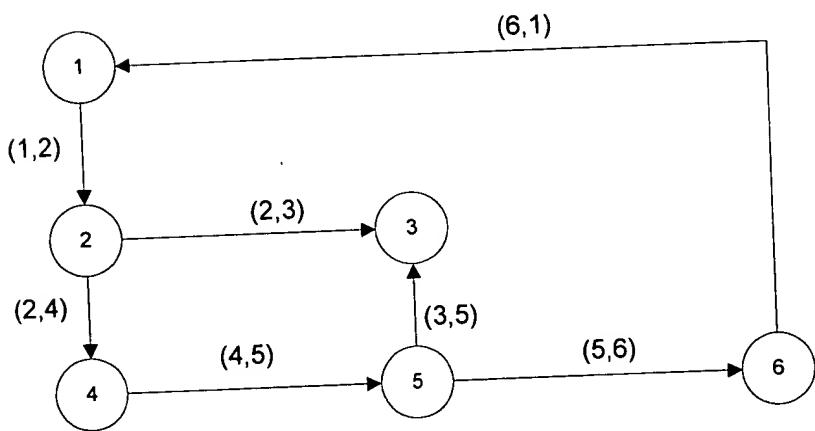


Fig. 8

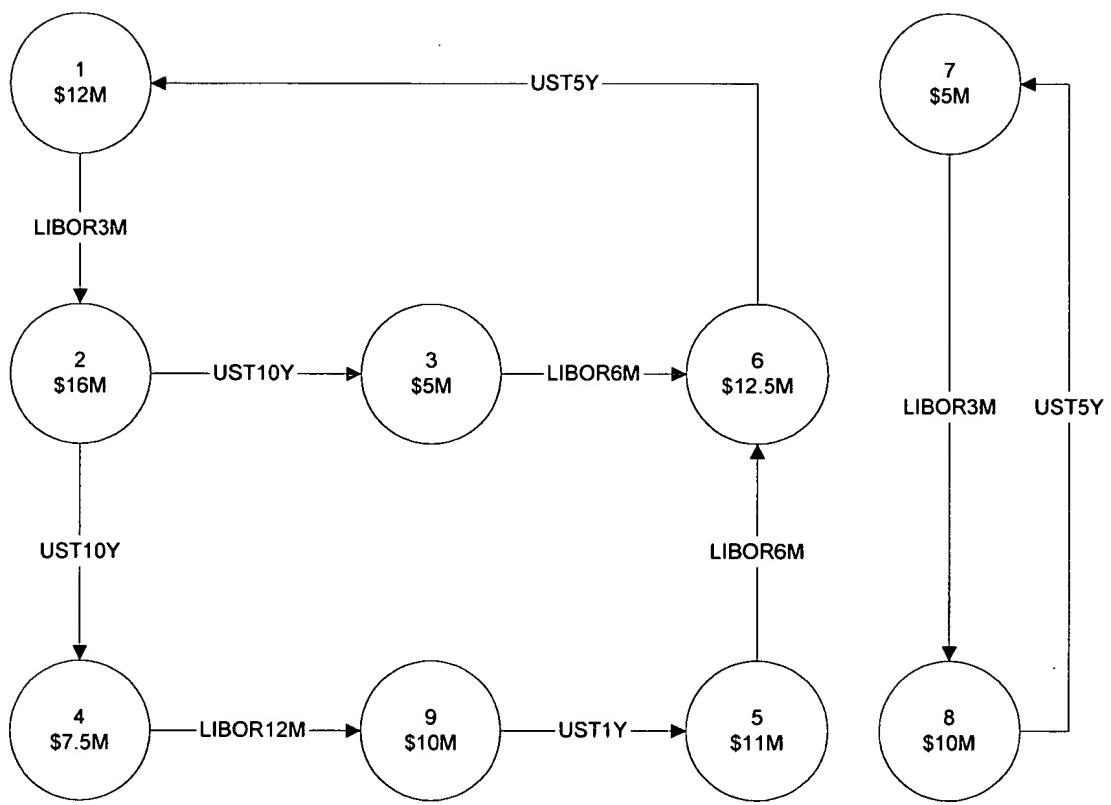


Fig. 9

#	P / R	Underlying	Notional Amount	Settlement Date	Settlement Date Variance	Start Date	Start Date Variance	End Date	End Date Variance	Payment Period	Payment Period Variance	Min. Credit Rating	Credit Rating	Cal.
1	P	LIBOR 3 M	12M USD	10/1/99	(-30,30)	10/15/99	(-30,30)	10/15/04	(-30,30)	3 Month	0	Aa	Aa	A/360
1	R	UST5Y	12M USD	10/1/99	(-30,30)	10/15/99	(-30,30)	10/15/04	(-30,30)	3 Month	0	Aa	Aa	A/360
2	P	UST10Y	16M USD	10/15/99	(-30,30)	11/1/99	(-30,30)	11/1/04	(-30,30)	3 Month	0	A	A	A/360
2	R	LIBOR 3M	16M USD	10/15/99	(-30,30)	11/1/99	(-30,30)	11/1/04	(-30,30)	3 Month	0	A	A	A/360
3	P	LIBOR 6M	5M USD	10/4/99	(-15,15)	11/11/99	(-15,15)	11/11/04	(-15,15)	6 Month	(-90,0)	A	AAA	A/360
3	R	UST10Y	5M USD	10/4/99	(-15,15)	11/11/99	(-15,15)	11/11/04	(-15,15)	6 Month	(-90,0)	A	AAA	A/360
4	P	LIBOR 12M	7.5M USD	10/1/99	(-60,60)	10/15/99	(-60,60)	10/15/04	(-60,60)	3 Month	(-60,0)	A	Aa	A/360
4	R	UST10Y	7.5M USD	10/1/99	(-60,60)	10/15/99	(-60,60)	10/15/04	(-60,60)	3 Month	(-60,0)	A	Aa	A/360
5	P	LIBOR 6M	11M USD	10/14/99	(-30,0)	10/15/99	(-7,7)	10/15/99	(-7,7)	3 Month	0	A	Aa	A/360
5	R	UST1Y	11M USD	10/14/99	(-30,0)	10/15/99	(-7,7)	10/15/99	(-7,7)	3 Month	0	A	Aa	A/360
6	P	UST5Y	12.5M USD	10/1/99	(-30,30)	10/15/99	(-30,30)	10/15/04	(-30,30)	3 Month	0	A	Aa	A/360

Fig. 10

□ □ □ □ □ □ □ □ □ □ □

6	R	LIBOR 6M	12.5M USD	10/1/99	(-30,30)	10/15/99	(-30,30)	10/15/04	(-30,30)	3 Month	0	A	Aa	A/360
7	P	LIBOR 3 M	5M USD	1/1/00	(-30,30)	1/15/00	(-30,30)	1/15/00	(-30,30)	3 Month	0	Aa	Aa	A/360
7	R	UST5Y	5M USD	1/1/00	(-30,30)	1/15/00	(-30,30)	1/15/00	(-30,30)	3 Month	0	Aa	Aa	A/360
8	P	UST5Y	10M USD	1/15/00	(-30,30)	2/1/00	(-30,30)	2/1/00	(-30,30)	3 Month	0	Aa	Aa	A/360
8	R	LIBOR 3M	10M USD	1/15/00	(-30,30)	2/1/00	(-30,30)	2/1/00	(-30,30)	3 Month	0	Aa	Aa	A/360
9	P	UST1Y	10M USD	10/14/99	(-30,0)	10/15/99	(-7,7)	10/15/99	(-7,7)	3 Month	0	A	Aa	A/360
9	R	LIBOR 12M	10M USD	10/14/99	(-30,0)	10/15/99	(-7,7)	10/15/99	(-7,7)	3 Month	0	A	Aa	A/360

Fig. 10

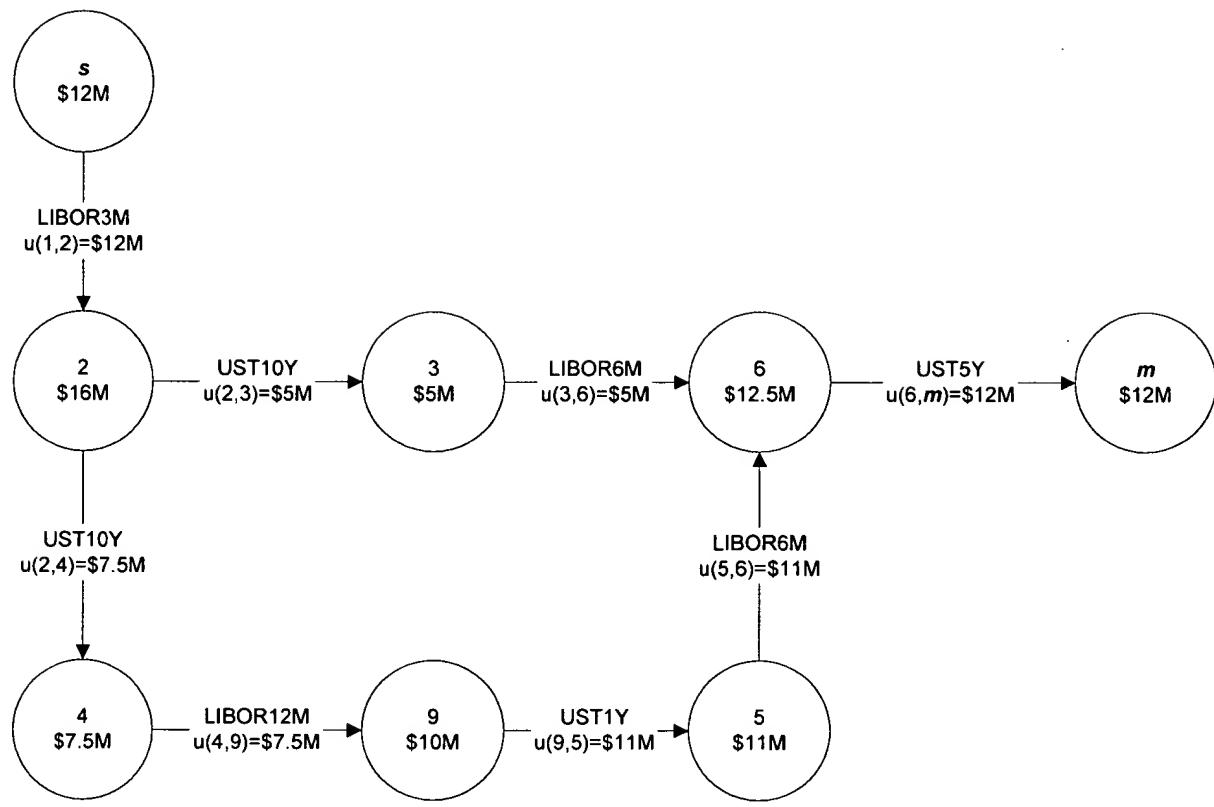


Fig. 11

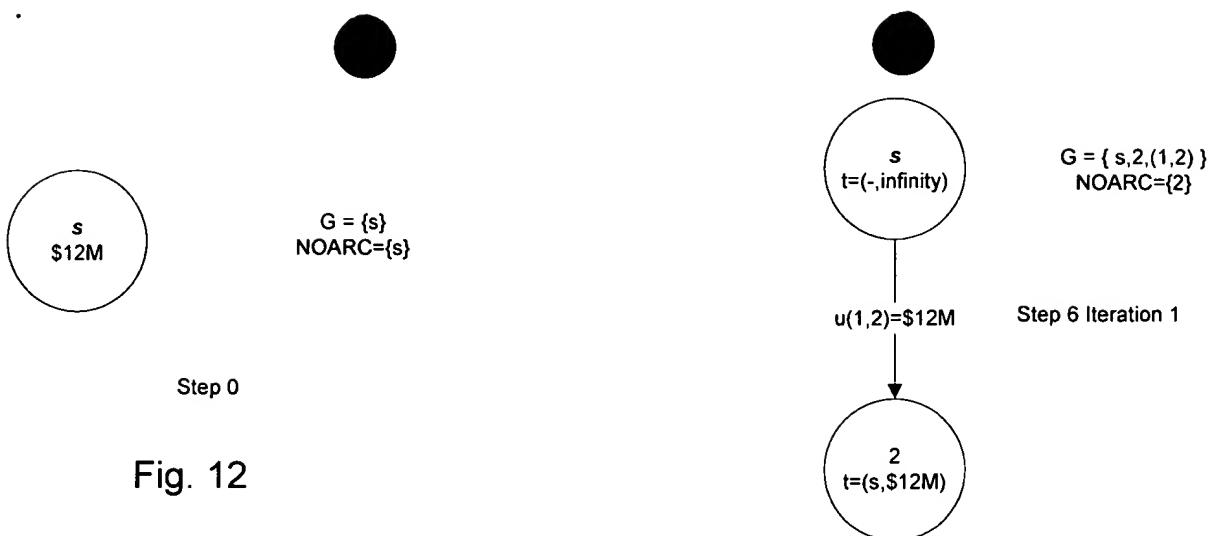


Fig. 12

Fig. 13

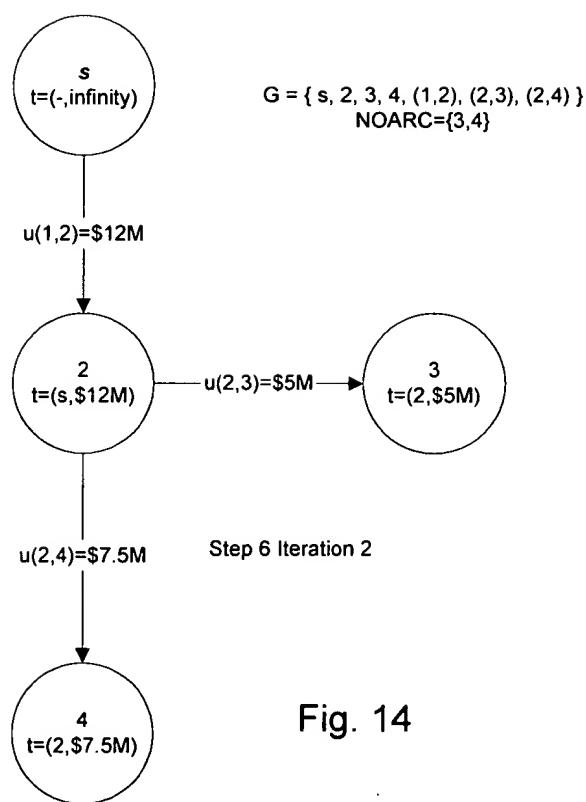


Fig. 14

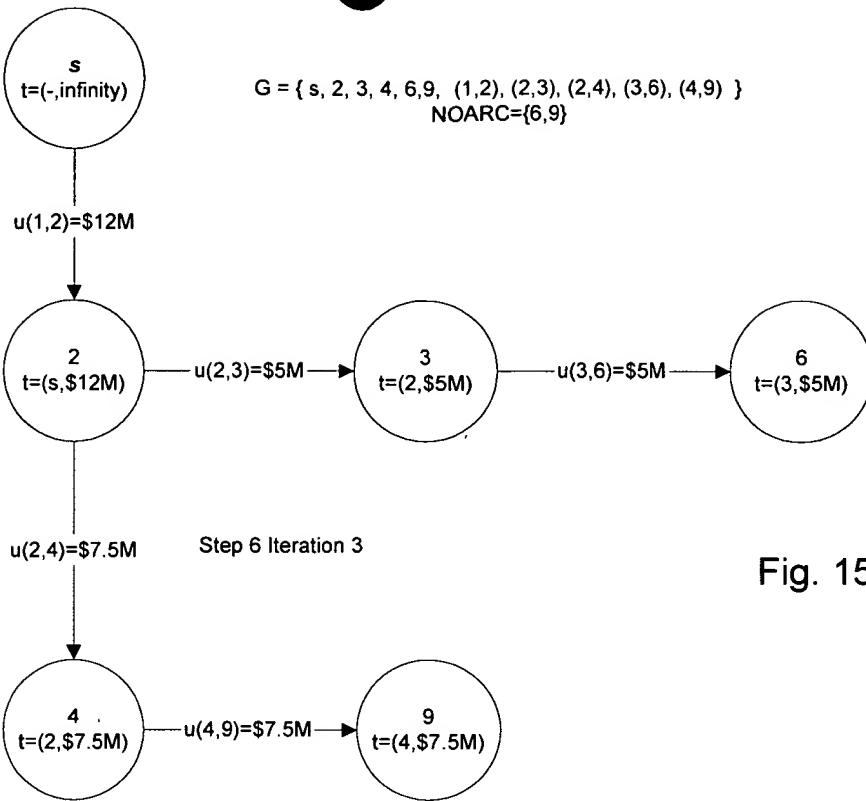


Fig. 15

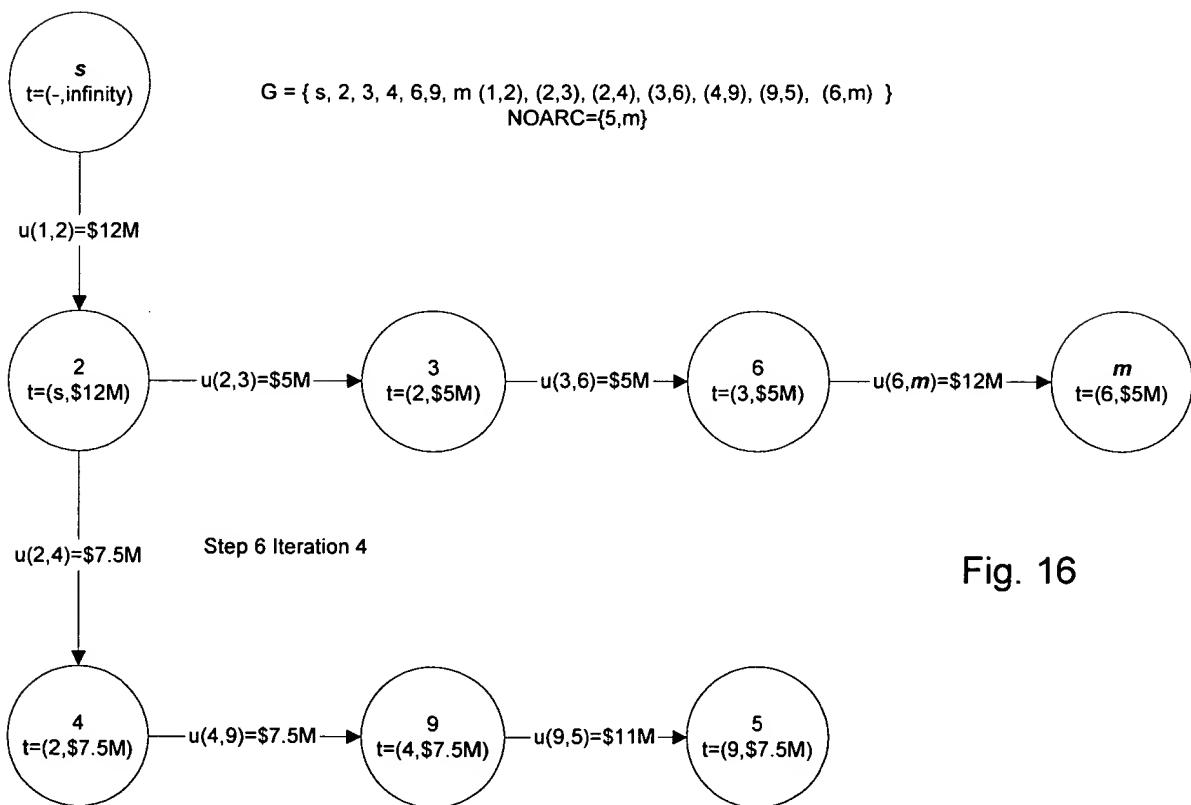


Fig. 16

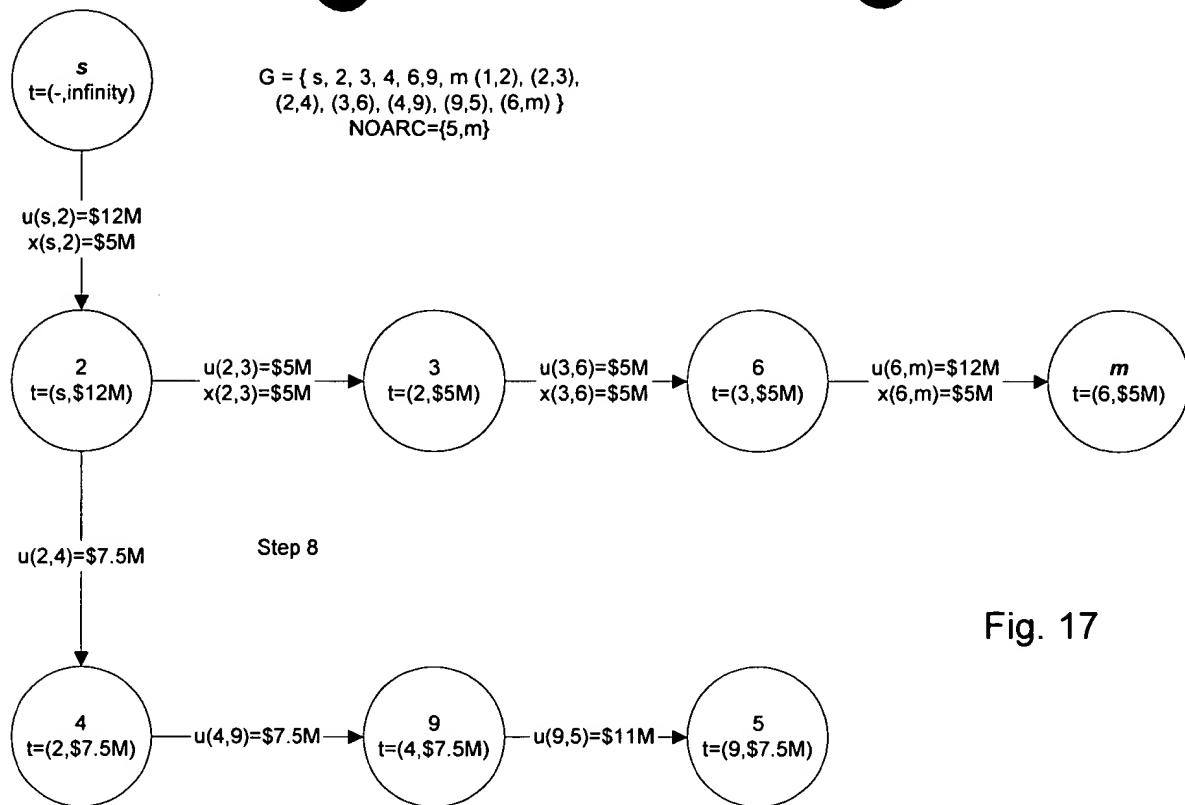


Fig. 17

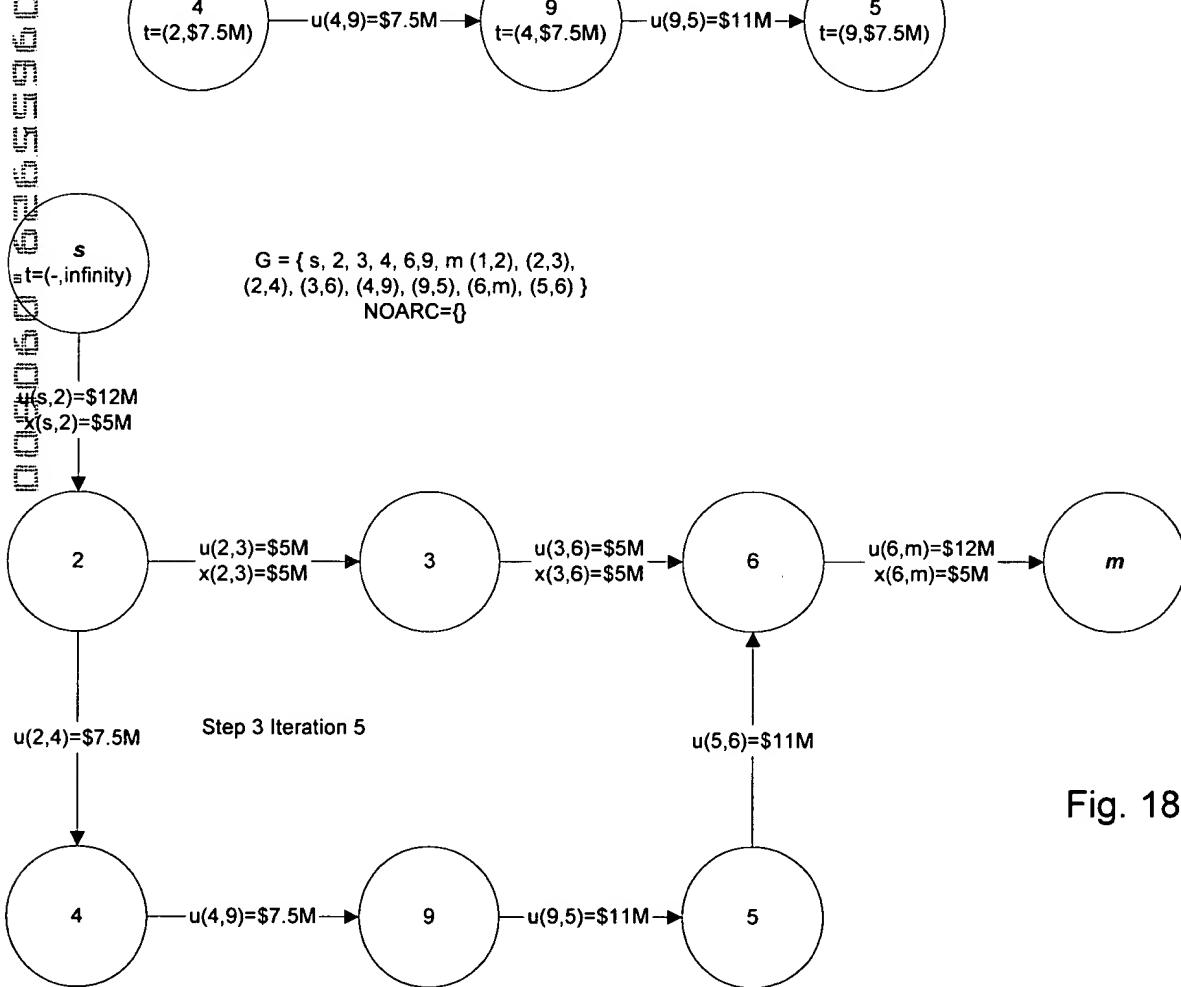


Fig. 18

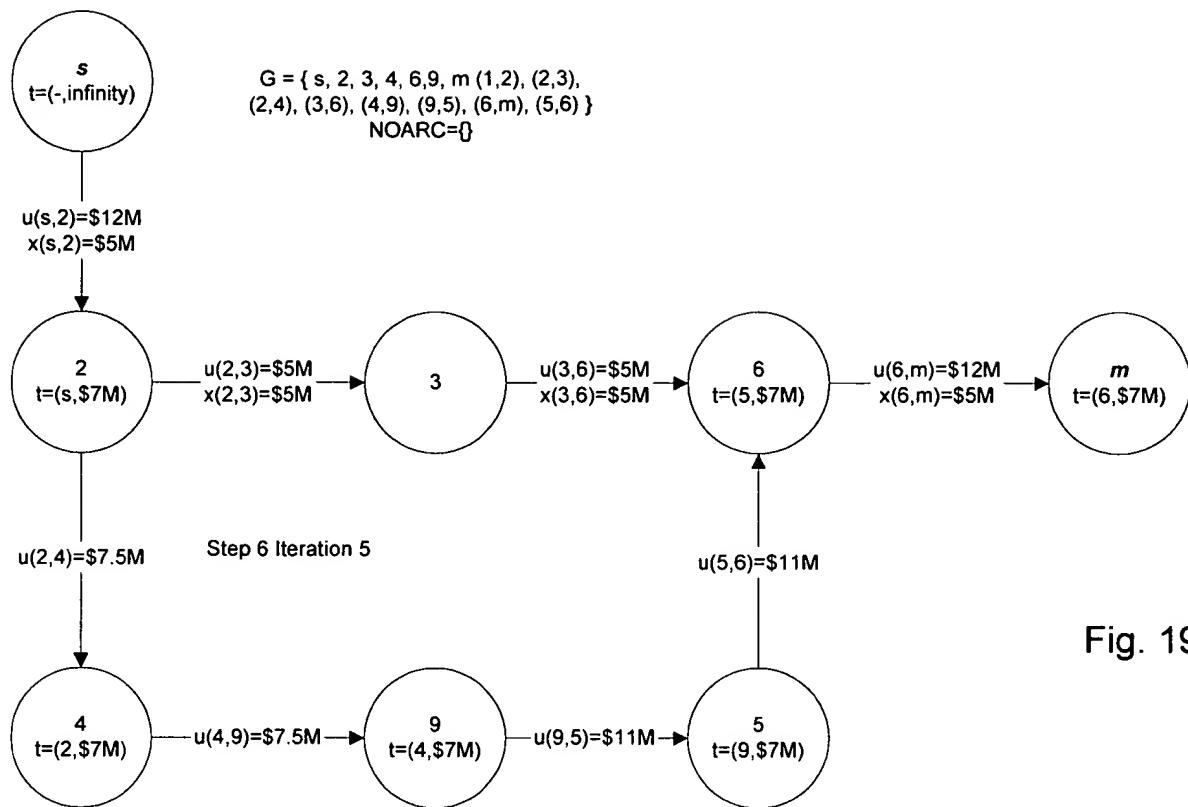


Fig. 19

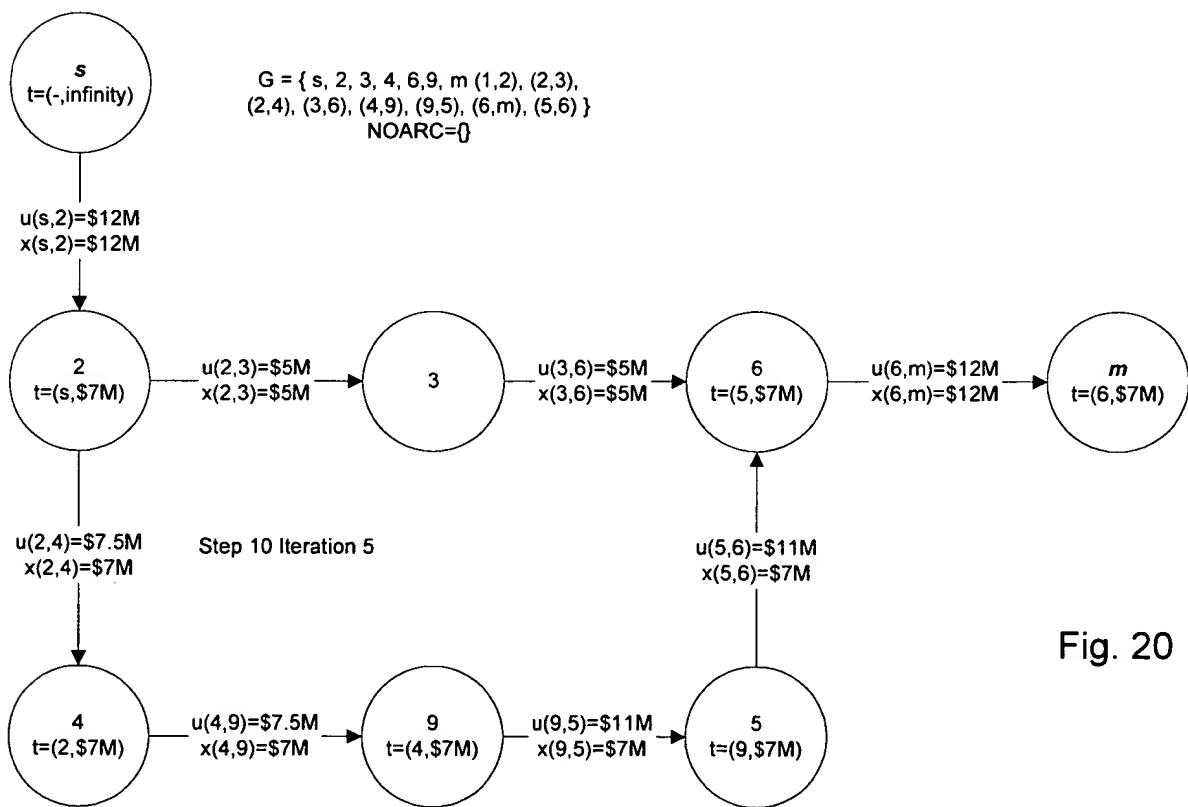


Fig. 20

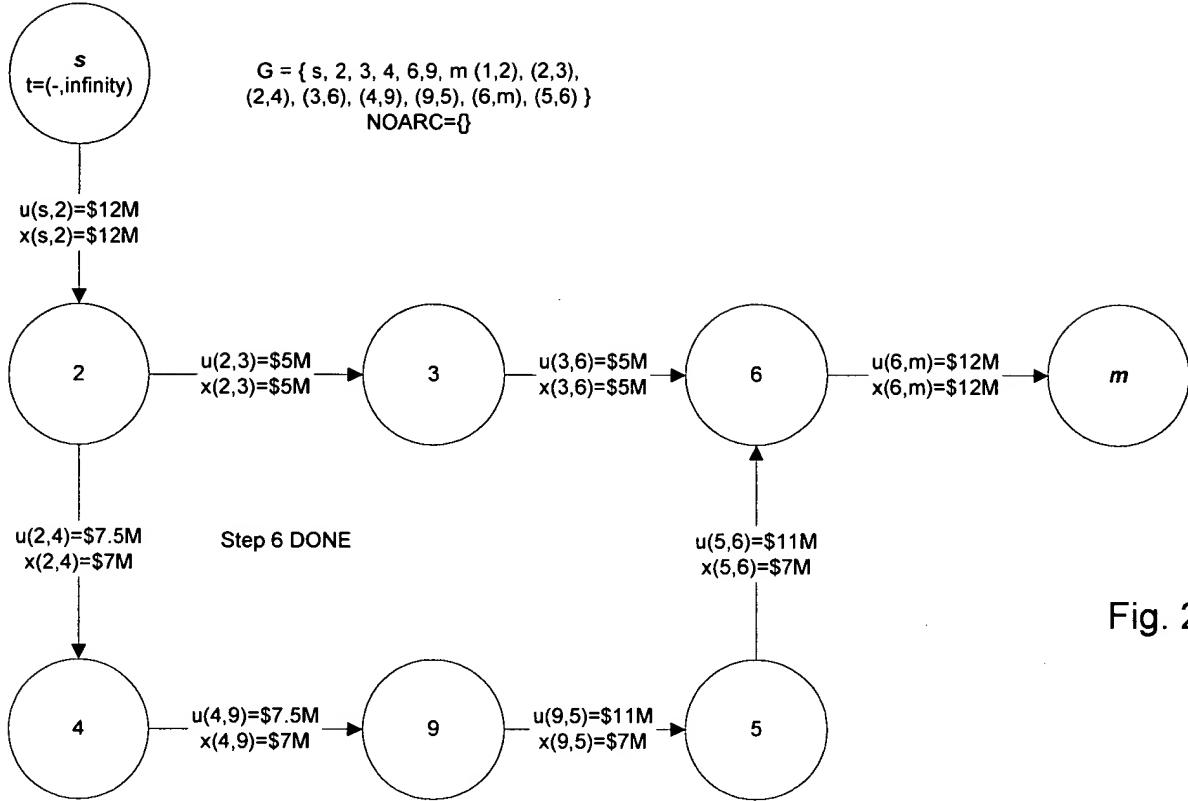


Fig. 21

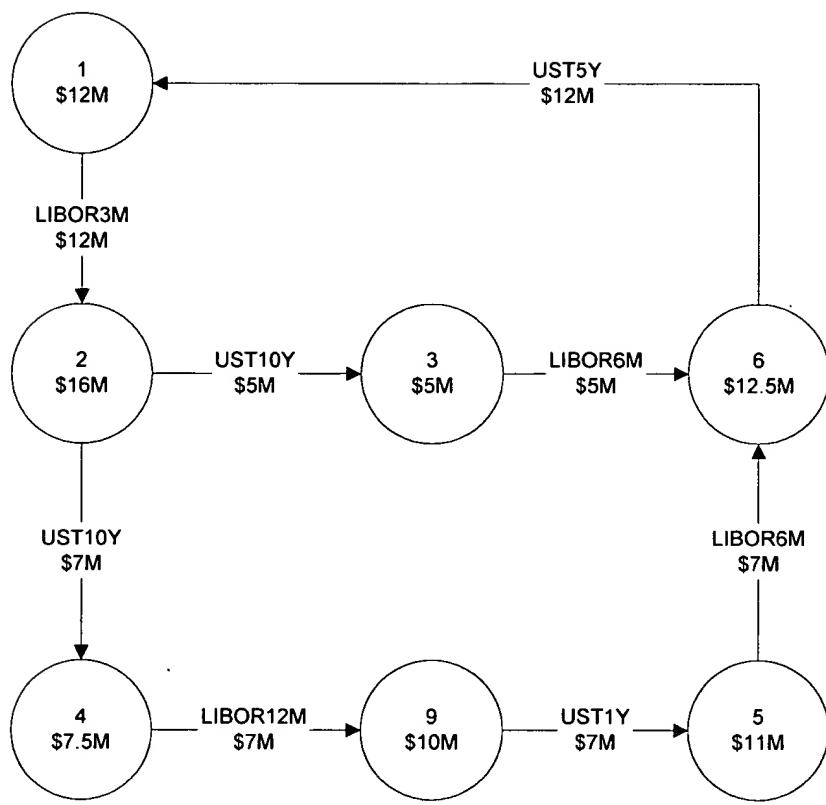


Fig. 22

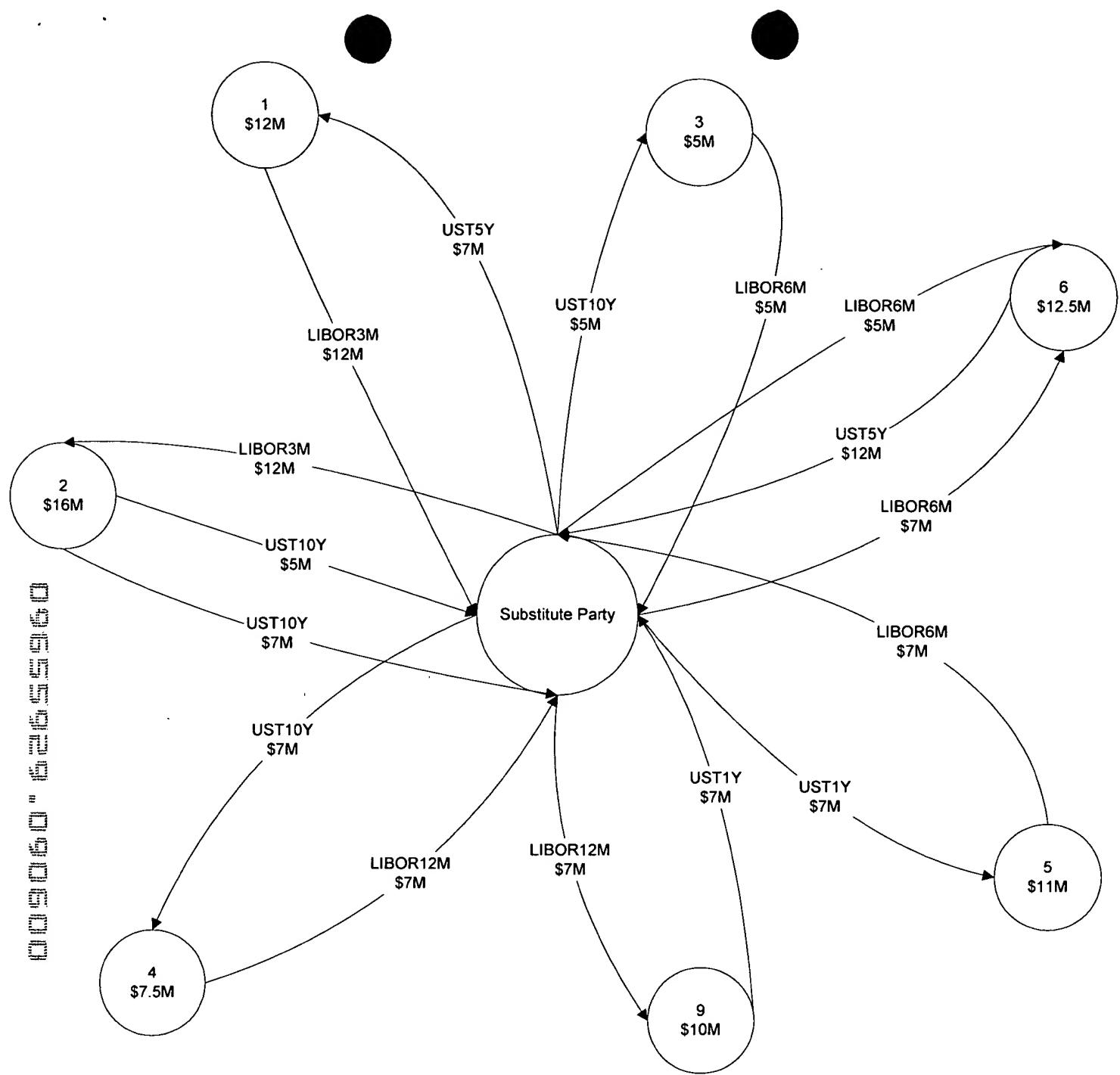
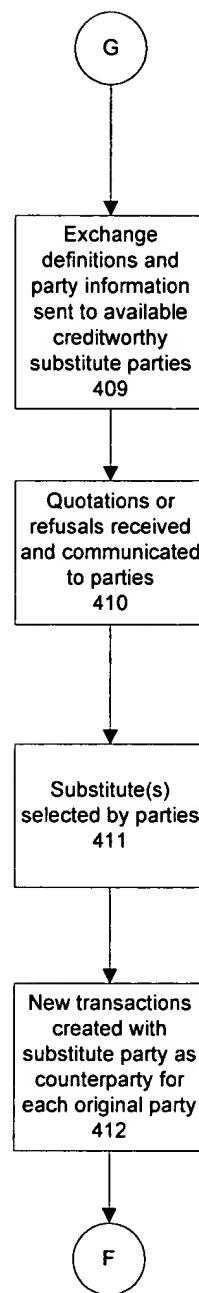


Fig. 23

Fig. 24



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